



*Classifying walks  
in the  
quarter plane*

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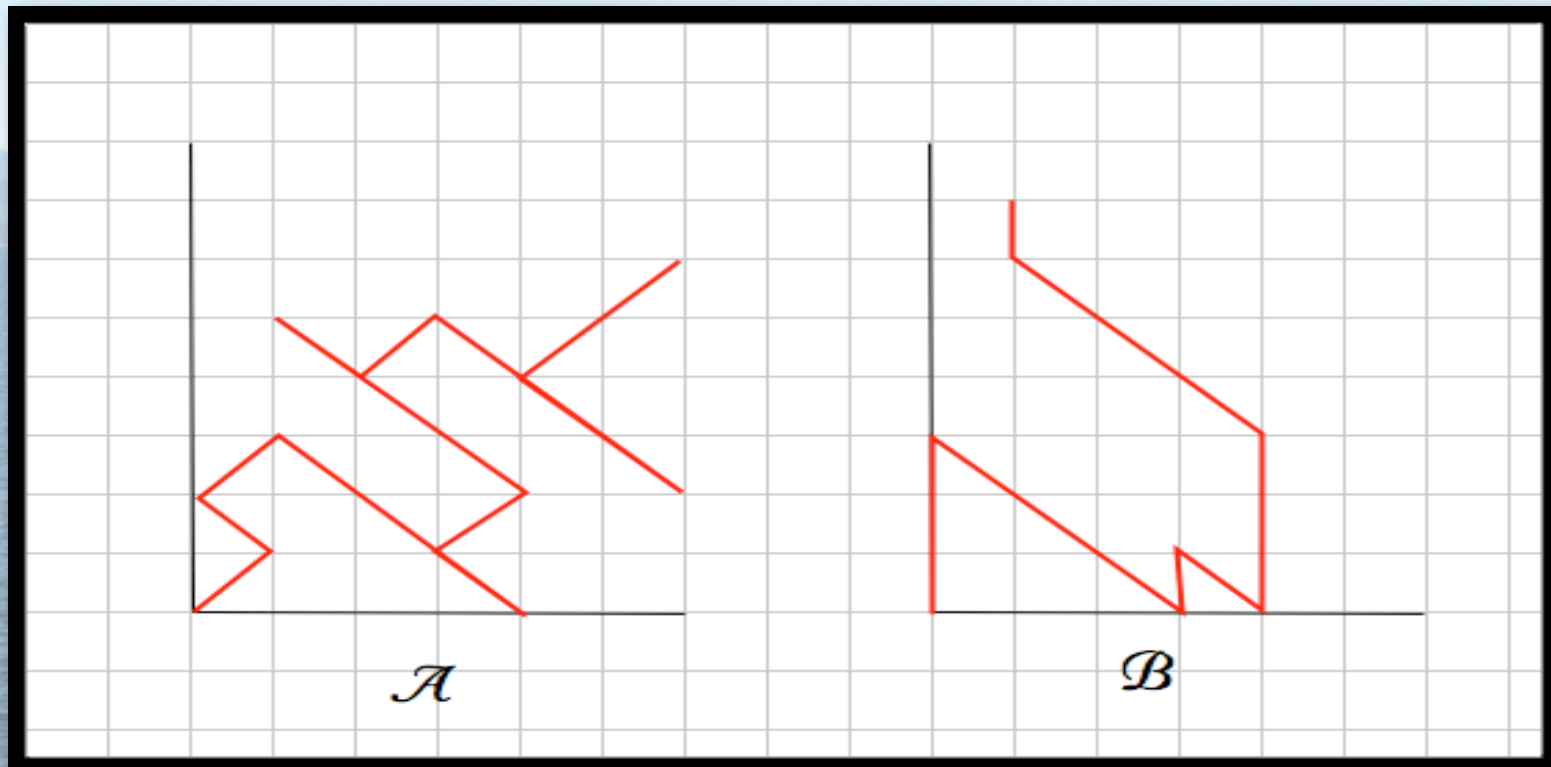


**SFU**

**FPSAC 2007**

# Two walks in the quarter plane

Two step sets:  $A = \{\nwarrow \nearrow \searrow\}$      $B = \{\nwarrow \uparrow \searrow\}$



# Two theorems

## Theorem 1. [M.-Rechnitzer 07]

The generating function  $W_A(t) = \sum_w t^{\text{length}(w)}$   
for walks  $w$  in the quarter plane with steps from  
 $A = \{\nearrow \nearrow \searrow\}$  is **not holonomic**.

## Theorem 2. [M.-Rechnitzer 07]

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for the walks in the quarter plane with steps from  
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*Can we characterize "holonomic walks"?*

# Main Problem

Characterize (combinatorially) lattice walks with a holonomic generating function.

- By step set  $S \subseteq \{\uparrow \nearrow \rightarrow \searrow \downarrow \swarrow \leftarrow \nwarrow\}$
- By region (quarter plane, general wedge, ...)

Develop **general techniques** and **algorithms** to **automate** this decision.

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  - Several standard techniques

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  - Many are algebraic
  - Several standard techniques
- ▶ Proving non-holonomy is still hard
  - So far: very few examples proved, many suspected.



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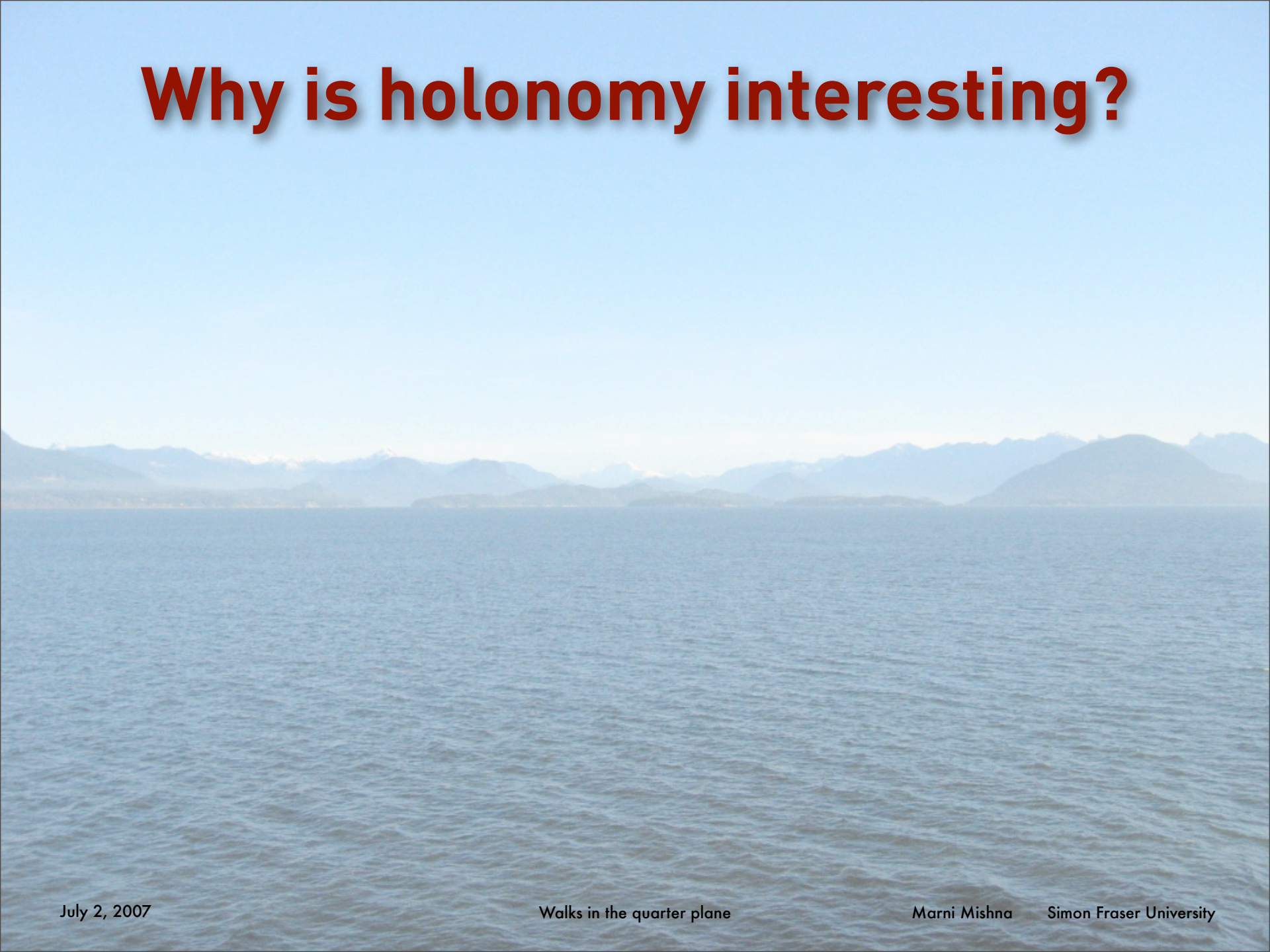
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- ▶  $|S|=3$ : classified (M.)

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  - ▶ **“Everything is non-holonomic unless it is holonomic by design.”** - Flajolet, Gerhold, Salvy
- ▶ “Guessability” (gfun, rate, ...)

# Examples and Non-Examples

- ✓ Algebraic: Dyck paths, Motzkin paths, ...
- ✓ Shuffles of Dyck paths
- ✓ Walks in 1/4 plane with steps  $\{\uparrow\rightarrow\downarrow\leftarrow\}$
- ✓  $k$ -regular graphs (Gessel)
- ✗ Regular graphs
- ✗ Partitions
- ✗ Knights walks  $\{(2, -1), (-1, 2)\}$  (B.-M.+P)
- ✗  $\sum \log(n)z^n$  (Flajolet+Gerhold+Salvy)
- ? Pattern avoiding permutations
- ? Walks in 1/4 plane with steps  $\{\uparrow\downarrow\nwarrow\swarrow\}$

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- ✗  $Q(0,0;t)$  not holonomic  $\Rightarrow Q(x,y;t)$  not holonomic

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(fill in the blank...)

- **Example:**

... $W(t)$  is holonomic if  $S$  has **small height variations** and is **symmetric across the  $y$ -axis**.  
(Bousquet-Mélou+ Petkovšek)



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- **Example:**

... $W(t)$  is holonomic if  $S$  has **small height variations** and is **symmetric across the y-axis**.  
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- ▶ A **coherent, complete, combinatorial** theory of holonomy, ideally, similar to the theory of algebraic functions.

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*How are Kreweras and reverse(Kreweras) "combinatorial"?*  
*Rotational symmetry in the triangular lattice.*

# Evidence (part 1)

- ▶ All known + conjectured “nice” cases
  - square lattice
  - diamond lattice
  - triangular lattice
  - step sets of cardinality 3
  - ...

# Evidence (part 2)

Isomorphism classes for cardinality 3  
step sets in the quarter plane

rat	●											
alg	●	●	●	●	●	●	●					
hol	●	●	●	●	●	●	●	●	●			

# Recall our two theorems

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*Is it difficult to prove these theorems?*

# Proving Thm 1: $S = \{\nearrow \searrow \curvearrowright\}$

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A walk is a shorter walk and a step.

$$Q(x, y) = 1 + t \left( xy + \frac{x}{y} + \frac{y}{x} \right) Q(x, y) - t \frac{x}{y} Q(x, 0) - t \frac{y}{x} Q(0, y)$$

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2. Forms an infinite group of power series

$$Y_1(Y_{-1}(x)) = x \quad Y_n(x) = Y_1(Y_{n-1}(x)) = xt^n + \dots$$

# The iterated kernel method

$$K(x, y)Q(x, y) = xy - tx^2Q(x, 0) - ty^2Q(0, y)$$

- ▶ Using  $K(Y_n(x), Y_{n+1}(x)) = 0$  and the above equation, we show that

$$tQ(x, 0) = \sum_n (-1)^n Y_n(x) Y_{n+1}(x)$$

- ▶ We substitute  $x=1$ , and rearrange (1) to get

$$W(t) = Q(1, 1; t) = \frac{2 \sum (-1)^n Y_n(1; t) Y_{n+1}(1; t)}{1-3t}$$

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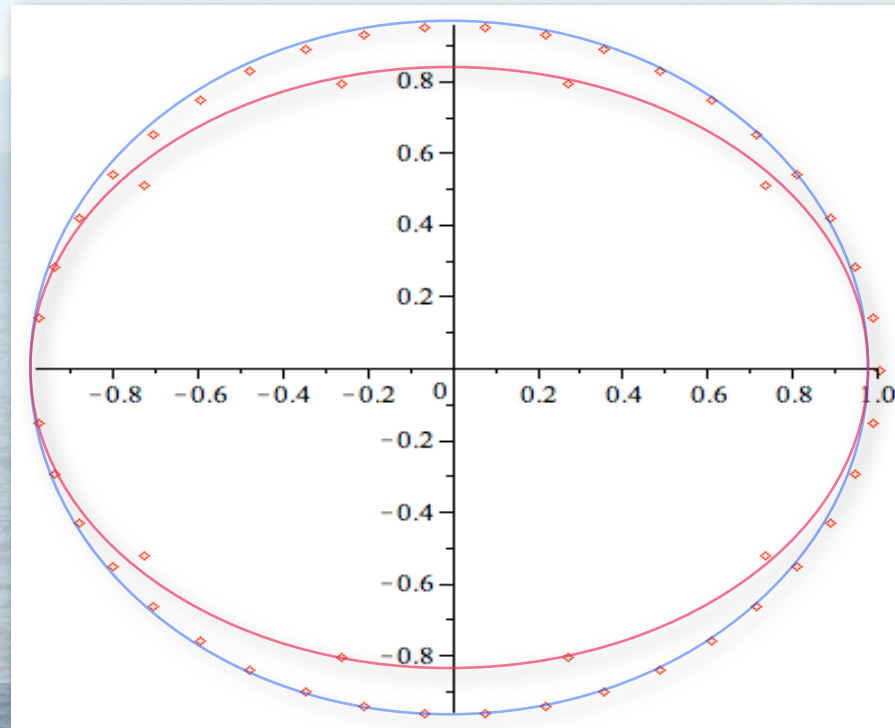
The singularities of  $W(t)$  are  $1/3$  and the singularities of the  $Y_n$ , hence they are infinite in number and  **$W(t)$  is not holonomic.**

# Where are the singularities?

The singularities of  $Y_n(1;t)$  are the solutions to

$$z^{2n} + z^{-2n} + z^2 + z^{-2} = 4$$

inside the unit circle.



# Asymptotic result

**Theorem (M.+Rechnitzer):** The number of lattice paths of length  $n$  with steps from  $\{\nearrow, \searrow\}$  confined to the quarter plane is asymptotic to

$$\alpha 3^n + O(8^{n/2})$$

where

$$\alpha = 1 - 2 \sum_{\substack{n \geq 0 \\ u \geq 0}} \frac{(-1)^n}{F_{2n} F_{2n+2}} = 0.1731788\dots$$

# Other non-holonomic class?

**Conjecture (M.+ Laferrière)** Walks with steps  $\{\rightarrow\uparrow\downarrow\}$  in wedge bounded by  $y = \pm mx$  centered on x-axis has non-holonomic generating function.

## Evidence

Combinatorial similarity to  $\{\nearrow\nrightarrow\searrow\}$  in  $\frac{1}{4}$  plane.

Bi-variate GF counting walks ending on  $x=k$ :

- $B(t, u) = \sum_k B_k(t)u^k$
- $B_k(t)$  is rational and as  $k$  increases, poles fill unit circle.

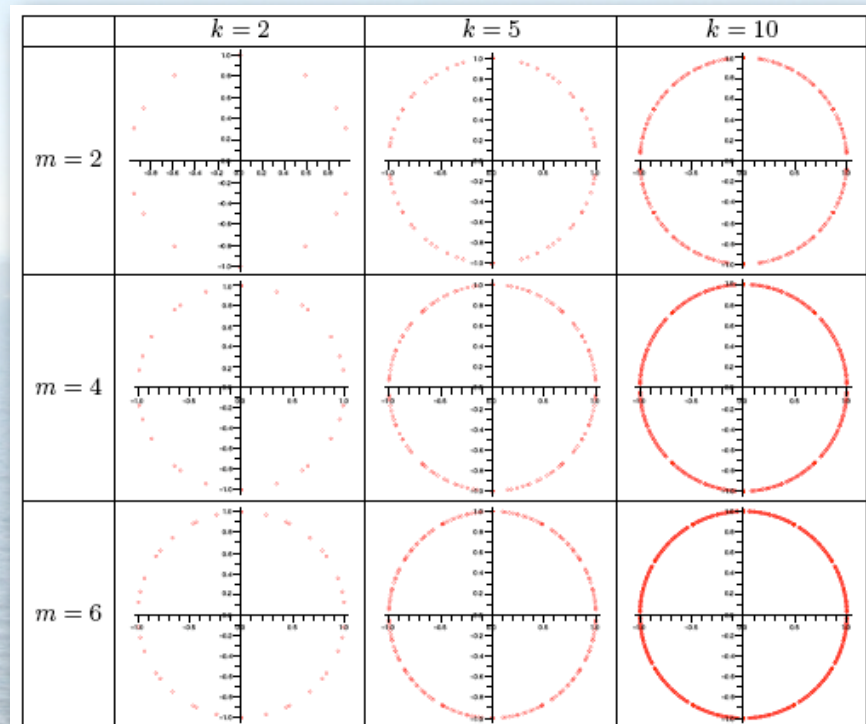
# Hints of non-holonomicity

$B_k^{(m)}(t)$  counts walks in the wedge bounded by  $y = \pm mx$ .

$$B^{(m)}(t, u) = \sum_k B_k^{(m)}(t) u^k$$

shows evidence of  
being non-holonomic,  
as does

$$B^{(m)}(t) = B^{(m)}(t, 1)$$



# Combinatorial criteria

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*Any indications on how to prove this?*



# The group of the walk

To each step set  $S$  we define  $G(S)$ , a group of transformations which fix the polynomial

$$K(x, y; t) = 1 - t \sum_{(i,j) \in S} x^i y^j$$

**Motivation:** Fayolle+Iasnogordski+Malyshev

e.g.  $S = \{\leftarrow \rightarrow \uparrow \downarrow\} = \{(-1,0), (1,0), (0,1), (0,-1)\}$

$$K(x, y; t) = 1 - t(x + y + 1/x + 1/y)$$

$$G(S) = \left\langle \underbrace{(x, y) \rightarrow (1/y, x)}_{\tau_x}, \underbrace{(x, y) \rightarrow (y, 1/x)}_{\tau_y} \right\rangle$$

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F+I+M give reasons why the group is finite.

*Can they be interpreted in generating function language or combinatorial terms?*

# Projects and goals

- ▶ Prove the holonomy of the Gessel walks
- ▶ Prove the conjecture and “combinatorialize”  $F+I+M$  approach to quarter plane
- ▶ Classify walks in other wedges (with Laferrière):
  - Strategies for “OR” constraints
- ▶ Consider other infinite Cayley graphs
- ▶ Prove that miracles don't exist- rather understand precisely when they do.





*merci beaucoup!*